

1. Linear algebra:

- (a) Consider the following differential equation

$$\begin{aligned}\dot{x}_1 &= -2x_1 + 3x_2 + u, \\ \dot{x}_2 &= x_1 - 3x_2, \\ \dot{x}_3 &= 2x_1 - 5x_3 + u;\end{aligned}$$

and define $x = [x_1 \ x_2 \ x_3]^T$. Write this system in the form $\dot{x} = Ax + Bu$, give the corresponding matrices A and B , and compute the inverse of A .

- (b) For invertible matrices
- A
- and
- B
- , prove the following identities:

- $(AB)^{-1} = B^{-1}A^{-1}$,
- $(AB)^T = B^T A^T$,
- $A(I + BA)^{-1} = (I + AB)^{-1}A$.

Solution:

- (a) We have the state-space representation as:

$$\dot{x} = Ax + Bu = \begin{bmatrix} -2 & 3 & 0 \\ 1 & -3 & 0 \\ 2 & 0 & -5 \end{bmatrix} x + \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} u.$$

We have the inverse of A as:

$$A^{-1} = \frac{\text{adj}(A)}{\det(A)} = \frac{-1}{15} \begin{bmatrix} 15 & 15 & 0 \\ 5 & 10 & 0 \\ 6 & 6 & 3 \end{bmatrix} = \begin{bmatrix} -1 & -1 & 0 \\ -0.333 & -0.667 & 0 \\ -0.4 & -0.4 & -0.2 \end{bmatrix}.$$

- (b) • To prove
- $(AB)^{-1} = B^{-1}A^{-1}$
- , we have that

$$(AB)^{-1}AB = I \iff (AB)^{-1} = B^{-1}A^{-1} \quad \text{since} \quad B^{-1}A^{-1}AB = I.$$

- To prove
- $(AB)^T = B^T A^T$
- , we have that

I. the (i, j) element of AB is $\sum_{k=1}^n a_{ik} b_{kj}$,

II. the (i, j) element of $(AB)^T$ is $\sum_{k=1}^n a_{jk} b_{ki}$,

III. the (i, j) element of $B^T A^T$ is $\sum_{k=1}^n b_{ki} a_{jk}$.

Observe that II. and III. are equivalent; therefore, $(AB)^T = B^T A^T$.

- To prove
- $A(I + BA)^{-1} = (I + AB)^{-1}A$
- , we have

$$\begin{aligned}A(I + BA)^{-1} &= (I + AB)^{-1}A \iff (I + AB)A = A(I + BA) \\ &\iff A + ABA = A + ABA.\end{aligned}$$

Since the last statement is true the earlier statements hold as well.

2. Conversion between plant representations:

Consider the following plants represented by differential equations:

- i. $\ddot{y} + 2\dot{y} + u = 0$,
- ii. $\ddot{y} + 2\dot{y} + \dot{u} + u = 0$,

iii. $\ddot{y} + 2\dot{y} + \ddot{u} + \dot{u} + u = 0$.

Under the assumption that initial conditions equal to zeroes, do the following exercises—for each case (i. - iii.):

- Derive a corresponding state-space model using the simulation diagram approach, then compute its transfer function (from the obtained state-space model representation).
- Directly apply Laplace transform to the differential equation and obtain its transfer function. Compare the transfer functions you have obtained from (2a) and (2b).

Solution:

- i. (a) We first sketch the simulation diagram which is given in Figure 1.

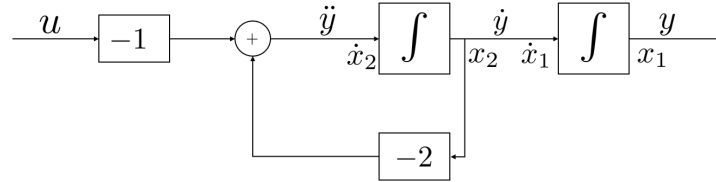


Figure 1: Problem 2: Simulation diagram for case (i.)

We then observe that

$$\begin{aligned}\dot{x}_1 &= x_2 \\ \dot{x}_2 &= -2x_2 - u \\ y &= x_1\end{aligned}$$

With $x = [x_1 \ x_2]^\top$, we have that

$$\begin{cases} \dot{x} &= Ax + Bu \\ y &= Cx + Du \end{cases}$$

with

$$A = \begin{bmatrix} 0 & 1 \\ 0 & -2 \end{bmatrix}, \quad B = \begin{bmatrix} 0 \\ -1 \end{bmatrix}, \quad C = [1 \ 0], \quad \text{and} \quad D = [0].$$

We can compute the transfer function from the state-space representation using

$$G(s) = C(sI - A)^{-1}B + D = \frac{-1}{s(s+2)}$$

- (b) Assume the zero initial conditions. We have

$$(s^2 + 2s)y(s) + u(s) = 0.$$

Therefore, the corresponding transfer function is

$$\frac{y(s)}{u(s)} = \frac{-1}{s(s+2)}.$$

This is the exact same transfer function as the one found in (a).

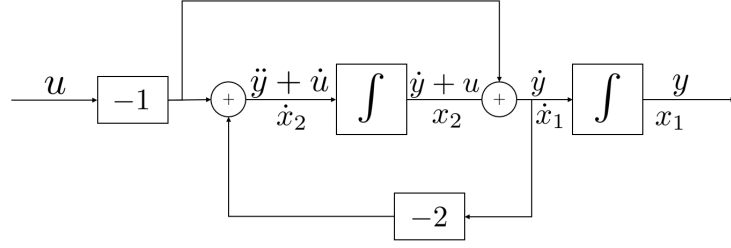


Figure 2: Problem 2: Simulation diagram for case (ii.)

- ii. (a) Again, we first sketch the simulation diagram which is given in Figure 2. We then observe that

$$\begin{aligned}\dot{x}_1 &= x_2 - u \\ \dot{x}_2 &= -2\dot{x}_1 - u = -2x_2 + u \\ y &= x_1\end{aligned}$$

With $x = [x_1 \ x_2]^\top$, we have that

$$\begin{cases} \dot{x} &= Ax + Bu \\ y &= Cx + Du \end{cases}$$

with

$$A = \begin{bmatrix} 0 & 1 \\ 0 & -2 \end{bmatrix}, \quad B = \begin{bmatrix} -1 \\ 1 \end{bmatrix}, \quad C = [1 \ 0], \quad \text{and} \quad D = [0].$$

We can compute the transfer function from the state-space representation using

$$G(s) = C(sI - A)^{-1}B + D = -\frac{(s+1)}{s(s+2)}$$

- (b) Assume the zero initial conditions. We have

$$(s^2 + 2s)y(s) + (s+1)u(s) = 0.$$

Therefore, the corresponding transfer function is

$$\frac{y(s)}{u(s)} = -\frac{(s+1)}{s(s+2)}.$$

- iii. (a) Again, we first sketch the simulation diagram which is given in Figure 3. We then observe that

$$\begin{aligned}\dot{x}_1 &= -2x_1 + x_2 + u \\ \dot{x}_2 &= -u \\ y &= x_1 - u\end{aligned}$$

With $x = [x_1 \ x_2]^\top$, we have that

$$\begin{cases} \dot{x} &= Ax + Bu \\ y &= Cx + Du \end{cases}$$

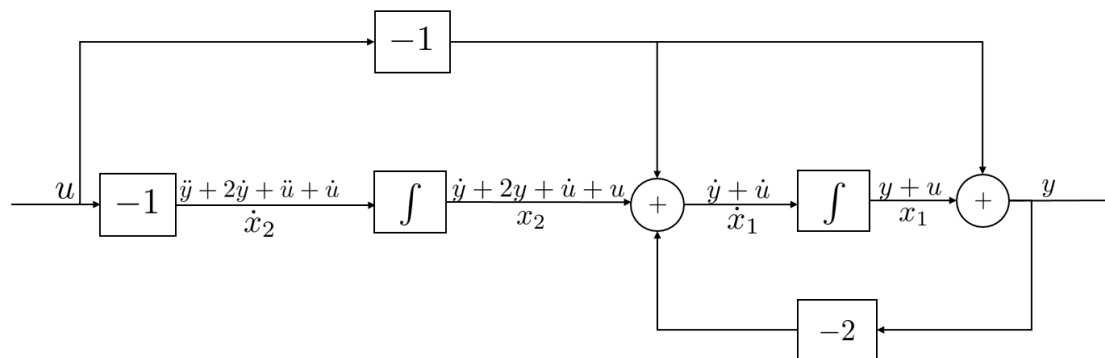


Figure 3: Problem 2: Simulation diagram for case (iii.)

with

$$A = \begin{bmatrix} -2 & 1 \\ 0 & 0 \end{bmatrix}, \quad B = \begin{bmatrix} 1 \\ -1 \end{bmatrix}, \quad C = [1 \quad 0], \quad \text{and} \quad D = [-1].$$

We can compute the transfer function from the state-space representation using

$$G(s) = C(sI - A)^{-1}B + D = -\frac{(s^2 + s + 1)}{s(s + 2)}$$

(b) Assume the zero initial conditions, we have

$$(s^2 + 2s)y(s) + (s^2 + s + 1)u(s) = 0.$$

Therefore, the corresponding transfer function is

$$\frac{y(s)}{u(s)} = -\frac{(s^2 + s + 1)}{s(s + 2)}$$

3. Transformation matrices and canonical forms:

For case ii. and iii. from problem 2, use the obtained transfer functions (from either (2a) or (2b)) to do the following exercises:

- (a) Derive the corresponding state-space model in the *control canonical* form.
- (b) Derive the corresponding state-space model in the *modal* form.
- (c) For each case, compare the state-space models obtained from (3a) and (3b). Find the similarity transformation matrix T which brings the state-space representation in (3a) to the one in (3b).

Solution:

Remember that if we have a transfer function

$$G(s) = \frac{b_1 s^{n-1} + \dots + b_n}{s^n + a_1 s^{n-1} + \dots + a_n} + b_0$$

We can have a state-space realization in control canonical form given by

$$\begin{aligned}\dot{x} &= Ax + Bu \\ y &= Cx + Du\end{aligned}$$

where

$$A = \begin{bmatrix} -a_1 & -a_2 & \dots & \dots & -a_n \\ 1 & 0 & & & 0 \\ 0 & 1 & & & \vdots \\ \vdots & & \ddots & 0 & 0 \\ 0 & \dots & 0 & 1 & 0 \end{bmatrix}, \quad B = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \\ 0 \end{bmatrix}, \quad C = [b_1 \quad b_2 \quad \dots \quad b_n], \quad D = [b_0]$$

and if we have a transfer function

$$G(s) = \frac{c_1}{s + p_1} + \dots + \frac{c_n}{s + p_n} + c_0$$

We can have a state-space realization in modal form given by

$$\begin{aligned}\dot{x} &= Ax + Bu \\ y &= Cx + Du\end{aligned}$$

where

$$A = \begin{bmatrix} -p_1 & 0 & \dots & 0 \\ 0 & -p_2 & \ddots & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \dots & 0 & -p_n \end{bmatrix}, \quad B = \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_n \end{bmatrix}, \quad C = [1 \quad 1 \quad \dots \quad 1], \quad D = [c_0]$$

(Case ii.) We have the plant transfer function as

$$G(s) = -\frac{(s+1)}{s(s+2)} = \frac{-s-1}{s^2+2s}$$

(a) The control canonical form is given by

$$\begin{cases} \dot{x}_c &= A_c x_c + B_c u \\ y &= C_c x_c + D_c u \end{cases}$$

with

$$A_c = \begin{bmatrix} -2 & 0 \\ 1 & 0 \end{bmatrix}, \quad B_c = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \quad C_c = [-1 \quad -1], \quad \text{and} \quad D_c = [0].$$

(b) We can perform a partial fraction expansion and have that:

$$G(s) = -\frac{(s+1)}{s(s+2)} = \frac{c_1}{s} + \frac{c_2}{s+2}$$

with $c_1 = -0.5$ and $c_2 = -0.5$.

Therefore we can derive the modal form as:

$$\begin{cases} \dot{x}_m &= A_m x_m + B_m u \\ y &= C_m x_m + D_m u \end{cases}$$

with

$$A_m = \begin{bmatrix} 0 & 0 \\ 0 & -2 \end{bmatrix}, \quad B_m = \begin{bmatrix} -0.5 \\ -0.5 \end{bmatrix}, \quad C_m = [1 \quad 1], \quad \text{and} \quad D_m = [0].$$

(c) Both representations have different system matrices, except for the feed-through term $D_c = D_m = 0$. To find the transformation matrix T , compute

$$\begin{bmatrix} B_c & A_c B_c \end{bmatrix} = T \begin{bmatrix} B_m & A_m B_m \end{bmatrix}.$$

We then have

$$T = \begin{bmatrix} B_c & A_c B_c \end{bmatrix} \begin{bmatrix} B_m & A_m B_m \end{bmatrix}^{-1} = \begin{bmatrix} 0 & -2 \\ -1 & 1 \end{bmatrix},$$

and we check that indeed

$$\begin{aligned} A_m &= T^{-1} A_c T = \begin{bmatrix} 0 & 0 \\ 0 & -2 \end{bmatrix}, \\ B_m &= T^{-1} B_c = \begin{bmatrix} -0.5 \\ -0.5 \end{bmatrix}, \\ C_m &= C_c T = [1 \quad 1], \\ D_m &= D_c = [0]. \end{aligned}$$

(Case iii.) We have the plant transfer function as

$$G(s) = -\frac{(s^2 + s + 1)}{s(s + 2)} = \frac{-s^2 - s - 1}{s^2 + 2s} = \frac{s - 1}{s^2 + 2s} - 1$$

(a) The control canonical form is then given as

$$\begin{cases} \dot{x}_c &= A_c x_c + B_c u \\ y &= C_c x_c + D_c u \end{cases}$$

with

$$A_c = \begin{bmatrix} -2 & 0 \\ 1 & 0 \end{bmatrix}, \quad B_c = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \quad C_c = [1 \quad -1], \quad \text{and} \quad D_c = [-1].$$

(b) We can perform a partial fraction and have that:

$$G(s) = \frac{s - 1}{s^2 + 2s} - 1 = \frac{c_1}{s} + \frac{c_2}{s + 2} - 1.$$

with $c_1 = -0.5$ and $c_2 = 1.5$.

Therefore we can derive the modal form as

$$\begin{cases} \dot{x}_m &= A_m x_m + B_m u \\ y &= C_m x_m + D_m u \end{cases}$$

with

$$A_m = \begin{bmatrix} 0 & 0 \\ 0 & -2 \end{bmatrix}, \quad B_m = \begin{bmatrix} -0.5 \\ 1.5 \end{bmatrix}, \quad C_m = [1 \quad 1], \quad \text{and} \quad D_m = [-1].$$

(c) It can be observed that both representations have the same non-zero feed-through term $D_c = D_m = -1$. To find the transformation matrix T , compute

$$\begin{bmatrix} B_c & A_c B_c \end{bmatrix} = T \begin{bmatrix} B_m & A_m B_m \end{bmatrix}.$$

We then have

$$T = \begin{bmatrix} B_c & A_c B_c \end{bmatrix} \begin{bmatrix} B_m & A_m B_m \end{bmatrix}^{-1} = \begin{bmatrix} 0 & \frac{2}{3} \\ -1 & -\frac{1}{3} \end{bmatrix},$$

and we check that indeed

$$\begin{aligned} A_m &= T^{-1} A_c T = \begin{bmatrix} 0 & 0 \\ 0 & -2 \end{bmatrix}, \\ B_m &= T^{-1} B_c = \begin{bmatrix} -0.5 \\ 1.5 \end{bmatrix}, \\ C_m &= C_c T = [1 \quad 1], \\ D_m &= D_c = [-1]. \end{aligned}$$

4. Determination of poles/zeros from a state-space model

Consider the state-space model:

$$\begin{cases} \dot{x} &= Ax + Bu \\ y &= Cx + Du \end{cases}$$

with

$$A = \begin{bmatrix} -2 & 0 \\ 1 & 0 \end{bmatrix}, \quad B = \begin{bmatrix} 2 \\ 0 \end{bmatrix}, \quad C = [0.5 \quad -0.5], \quad \text{and} \quad D = [-1].$$

- (a) Determine the poles of this system.
- (b) Determine the zeros of this system.
- (c) Compute the transfer function and verify the poles and zeros found in questions (a) and (b) are correct.

Solution:

- (a) The poles of the system are any $s \in \mathbb{C}$ such that:

$$\begin{aligned} \det(sI - A) = 0 & \iff \begin{vmatrix} s+2 & 0 \\ -1 & s \end{vmatrix} = 0, \\ & \iff (s+2)(s) = 0. \end{aligned}$$

Therefore, we have the poles at $s = 0, -2$.

- (b) The zeros are any $s \in \mathbb{C}$ such that:

$$\begin{aligned} \det \begin{bmatrix} sI - A & -B \\ C & D \end{bmatrix} = 0 & \iff \begin{vmatrix} s+2 & 0 & -2 \\ -1 & s & 0 \\ 0.5 & -0.5 & -1 \end{vmatrix} = 0, \\ & \iff -(s^2 + s + 1) = 0 \end{aligned}$$

Therefore, we have the zeros at $s = -0.5 \pm \frac{\sqrt{3}}{2}i$.

- (c) The transfer function is given by

$$G(s) = C(Is - A)^{-1}B + D = \frac{-(s^2 + s + 1)}{s(s+2)},$$

which has poles and zeros equal to the obtained answers in questions (a) and (b).

5. Linearisation:

- (a) The mathematical model of a stick-balancing problem is

$$\ddot{\theta} = \sin(\theta(t)) - f(t) \cos(\theta(t)).$$

Derive a linearized state-space model around $\theta = \dot{\theta} = f = 0$, by setting $x_1 = \theta$, and $x_2 = \dot{\theta} = \dot{x}_1$. Choose $f(t)$ as the input.

- (b) The mathematical model of a single-link robotic manipulator with a flexible joint is given by

$$\begin{aligned} I\ddot{\theta}_1(t) + mgl \sin \theta_1(t) + k(\theta_1(t) - \theta_2(t)) &= 0 \\ J\ddot{\theta}_2(t) - k(\theta_1(t) - \theta_2(t)) &= f(t), \end{aligned}$$

where $\theta_1(t), \theta_2(t)$ are the angular positions at time t , I, J are the moments of inertia, m and l are the link mass and length, and k is the link spring constant.

- Determine the state-space equations by considering $\mathbf{x} = [\theta_1 \ \dot{\theta}_1 \ \theta_2 \ \dot{\theta}_2]$.
- Linearize the system around the nominal operating point (\mathbf{x}_n, f_n) .

Solution:

- (a) By setting $x_1 = \theta$, $x_2 = \dot{\theta}$, and $u = f$ we have that $\dot{x} = g(x, u)$, where

$$g(x, u) = \begin{bmatrix} x_2 \\ \sin x_1 - u \cos x_1 \end{bmatrix}$$

We can then linearize around the point $\theta = \dot{\theta} = f = 0$ using a first order Taylor approximation given by

$$\begin{aligned} g(x, u) &\approx g(x^*, u^*) + \nabla_x g(x^*, u^*)(x - x^*) + \nabla_u g(x^*, u^*)(u - u^*) \\ &\approx A_{\text{lin}} \bar{x} + B_{\text{lin}} \bar{u} \end{aligned}$$

where

$$A_{\text{lin}} = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, \quad B_{\text{lin}} = \begin{bmatrix} 0 \\ -1 \end{bmatrix}$$

- (b) i. If $x = [\theta_1 \ \dot{\theta}_1 \ \theta_2 \ \dot{\theta}_2]^\top$ then

$$\dot{x} = \begin{bmatrix} \dot{\theta}_1 \\ \ddot{\theta}_1 \\ \dot{\theta}_2 \\ \ddot{\theta}_2 \end{bmatrix} = \begin{bmatrix} x_2 \\ -\frac{mgl \sin(x_1) + k(x_1 - x_3)}{I} \\ x_4 \\ \frac{f + k(x_1 - x_3)}{J} \end{bmatrix}$$

and hence we have $\dot{x} = g(x, f)$, where

$$g(x, f) = \begin{bmatrix} x_2 \\ -\frac{mgl}{I} \sin x_1 - \frac{k}{I} (x_1 - x_3) \\ x_4 \\ \frac{k}{J} (x_1 - x_3) + \frac{1}{J} f \end{bmatrix}$$

- ii. Linearizing around a nominal operating point then gives

$$\begin{aligned} g(x, f) &\approx g(x_n, f_n) + \nabla_x g(x_n, f_n)(x - x_n) + \nabla_u g(x_n, f_n)(f - f_n) \\ &\approx A_{\text{lin}} \bar{x} + B_{\text{lin}} \bar{u} \end{aligned}$$

assuming our nominal operating point is chosen such that $g(x_n, f_n) = 0$ and where

$$A_{\text{lin}} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ -\frac{k + mgl \cos(x_{1,n})}{I} & 0 & \frac{k}{I} & 0 \\ 0 & 0 & 0 & 1 \\ \frac{k}{J} & 0 & -\frac{k}{J} & 0 \end{bmatrix}, \quad B_{\text{lin}} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ \frac{1}{J} \end{bmatrix}$$

Assuming that the output variable is the link angular position, i.e., $y = x_1$, we have

$$C = [1 \ 0 \ 0 \ 0], \quad D = [0]$$

6. State-space realisation:

Make a state-space realisation of the form

$$\begin{cases} \dot{x} &= Ax + Bu \\ y &= Cx + Du \end{cases} \quad (1)$$

for the transfer function

$$G(s) = \frac{s+4}{(2s+1)(s+1)}. \quad (2)$$

Give the matrices A , B , C and D . Next, determine whether the state-space model obtained is controllable.

Solution:

Remember that if we have a transfer function

$$G(s) = \frac{b_1 s^{n-1} + \dots + b_n}{s^n + a_1 s^{n-1} + \dots + a_n} + b_0$$

We can have a state-space realization (in control canonical form) given by

$$\begin{aligned} \dot{x} &= Ax + Bu \\ y &= Cx + Du \end{aligned}$$

where

$$A = \begin{bmatrix} -a_1 & -a_2 & \dots & \dots & -a_n \\ 1 & 0 & & & 0 \\ 0 & 1 & \ddots & & \vdots \\ \vdots & & \ddots & 0 & 0 \\ 0 & \dots & 0 & 1 & 0 \end{bmatrix}, \quad B = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \\ 0 \end{bmatrix}, \quad C = [b_1 \quad b_2 \quad \dots \quad b_n], \quad D = [b_0]$$

First, we rewrite,

$$G(s) = \frac{s+4}{(2s+1)(s+1)} = \frac{s+4}{2s^2+3s+1} = \frac{\frac{1}{2}s+2}{s^2+\frac{3}{2}s+\frac{1}{2}}. \quad (3)$$

It directly follows that,

$$A = \begin{bmatrix} -\frac{3}{2} & -\frac{1}{2} \\ 1 & 0 \end{bmatrix}, \quad B = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \quad C = [\frac{1}{2} \quad 2], \quad D = [0]$$

The system is controllable if the controllability matrix is full rank. So we must check the rank of $\mathcal{C} = [B \ AB]$.

$$\mathcal{C} = \begin{bmatrix} 1 & -\frac{3}{2} \\ 0 & 1 \end{bmatrix},$$

which has rank 2, so the state-space system is controllable.

7. Control canonical form:

Give the state description matrices in control-canonical form for the following transfer functions:

(a) $G(s) = \frac{1}{2s+1}$.

(b) $G(s) = \frac{6(s/3+1)}{(s/10+1)}$.

(c) $G(s) = \frac{8s+1}{s^2+s+2}$.

$$(d) \ G(s) = \frac{s+7}{s(s^2+2s+2)}.$$

Solution:

Remember that if we have a transfer function

$$G(s) = \frac{b_1 s^{n-1} + \dots + b_n}{s^n + a_1 s^{n-1} + \dots + a_n} + b_0$$

We can have a state-space realization (in control canonical form) given by

$$\begin{aligned}\dot{x} &= Ax + Bu \\ y &= Cx + Du\end{aligned}$$

where

$$A = \begin{bmatrix} -a_1 & -a_2 & \dots & \dots & -a_n \\ 1 & 0 & & & 0 \\ 0 & 1 & \ddots & & \vdots \\ \vdots & & \ddots & 0 & 0 \\ 0 & \dots & 0 & 1 & 0 \end{bmatrix}, \quad B = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \\ 0 \end{bmatrix}, \quad C = [b_1 \quad b_2 \quad \dots \quad b_n], \quad D = [b_0]$$

$$(a) \ G(s) = \frac{1}{2s+1} = \frac{\frac{1}{2}}{s+\frac{1}{2}}.$$

$$A = -\frac{1}{2}, \quad B = 1, \quad C = \frac{1}{2}, \quad D = 0$$

$$(b) \ G(s) = \frac{6(s/3+1)}{(s/10+1)} = \frac{20s+60}{(s+10)} = 20 - \frac{140}{s+10}$$

$$A = -10, \quad B = 1, \quad C = -140, \quad D = 20$$

$$(c) \ G(s) = \frac{8s+1}{s^2+s+2}$$

$$A = \begin{bmatrix} -1 & -2 \\ 1 & 0 \end{bmatrix}, \quad B = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \quad C = [8 \quad 1], \quad D = [0]$$

$$(d) \ G(s) = \frac{s+7}{s(s^2+2s+2)} = \frac{s+7}{(s^3+2s^2+2s)}$$

$$A = \begin{bmatrix} -2 & -2 & 0 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}, \quad B = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \quad C = [0 \quad 1 \quad 7], \quad D = [0]$$

8. Transfer function from state-space representation:

For each of the listed state-space models,

i)

$$\begin{aligned}\dot{\mathbf{x}} &= \begin{bmatrix} 0 & 1 \\ 7 & -4 \end{bmatrix} \mathbf{x} + \begin{bmatrix} 1 \\ 2 \end{bmatrix} u, \\ y &= [1 \quad 3] \mathbf{x}.\end{aligned}$$

ii)

$$\begin{aligned}\dot{\mathbf{x}} &= \begin{bmatrix} 2 & -1 \\ 5 & 3 \end{bmatrix} \mathbf{x} + \begin{bmatrix} 3 \\ -2 \end{bmatrix} u, \\ y &= [4 \quad -1] \mathbf{x}.\end{aligned}$$

iii)

$$\begin{aligned}\dot{\mathbf{x}} &= \begin{bmatrix} 1 & 2 \\ -3 & 4 \end{bmatrix} \mathbf{x} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u, \\ y &= [2 \quad 5] \mathbf{x}.\end{aligned}$$

iv)

$$\dot{\mathbf{x}} = \begin{bmatrix} 1 & 2 \\ 0 & 3 \end{bmatrix} \mathbf{x} + \begin{bmatrix} 1 \\ 0 \end{bmatrix} u,$$

$$y = \begin{bmatrix} 0 & 1 \end{bmatrix} \mathbf{x}.$$

v)

$$\dot{\mathbf{x}} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix} \mathbf{x} + \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} u,$$

$$y = \begin{bmatrix} 1 & 0 & 1 \end{bmatrix} \mathbf{x}.$$

complete the following tasks (and check your result using Matlab):

- (a) Determine the poles of this system.
- (b) Determine the zeros of this system.
- (c) Compute the transfer function and verify the poles and zeros found in questions (a) and (b) are correct.

Solution:

- i) (a) The poles of the system are any $s \in \mathbb{C}$ such that:

$$\det(sI - A) = 0 \quad \Longleftrightarrow \quad \begin{vmatrix} s & -1 \\ -7 & s+4 \end{vmatrix} = 0,$$

$$\Longleftrightarrow \quad (s+4)(s) - 7 = 0.$$

Therefore, we have the poles at $s = -2 + \sqrt{11}$, $s = -2 - \sqrt{11}$.

- (b) The zeros are any $s \in \mathbb{C}$ such that:

$$\det \begin{bmatrix} sI - A & -B \\ C & D \end{bmatrix} = 0 \quad \Longleftrightarrow \quad \begin{vmatrix} s & -1 & -1 \\ -7 & s+4 & -2 \\ 1 & 3 & 0 \end{vmatrix} = 0,$$

$$\Longleftrightarrow \quad 7s + 27 = 0$$

Therefore, we have the zeros at $s = -\frac{27}{7}$.

- (c) The transfer function is given by

$$\begin{aligned} G &= C(sI - A)^{-1}B + D \\ &= \begin{bmatrix} 1 & 3 \end{bmatrix} \begin{bmatrix} s & -1 \\ -7 & s+4 \end{bmatrix}^{-1} \begin{bmatrix} 1 \\ 2 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 3 \end{bmatrix} \cdot \frac{1}{s^2 + 4s - 7} \begin{bmatrix} s+4 & 1 \\ 7 & s \end{bmatrix} \begin{bmatrix} 1 \\ 2 \end{bmatrix} \\ &= \frac{1}{s^2 + 4s - 7} \cdot \begin{bmatrix} 1 & 3 \end{bmatrix} \begin{bmatrix} s+4 & 1 \\ 7 & s \end{bmatrix} \begin{bmatrix} 1 \\ 2 \end{bmatrix} \\ &= \frac{1}{s^2 + 4s - 7} \cdot [s+25 \quad 1+3s] \begin{bmatrix} 1 \\ 2 \end{bmatrix} \\ G(s) &= \frac{s+25+2+6s}{s^2 + 4s - 7} = \frac{7s+27}{s^2 + 4s - 7} \end{aligned}$$

which has poles and zeros equal to the obtained answers in questions (a) and (b).

- ii) (a) The poles of the system are any $s \in \mathbb{C}$ such that:

$$\begin{aligned} \det(sI - A) = 0 & \iff \begin{vmatrix} s-2 & 1 \\ -5 & s-3 \end{vmatrix} = 0, \\ & \iff (s-2)(s-3) + 5 = 0. \end{aligned}$$

Therefore, we have the poles at $s = \frac{5}{2} + i\frac{\sqrt{19}}{2}$, $s = \frac{5}{2} - i\frac{\sqrt{19}}{2}$.

- (b) The zeros are any $s \in \mathbb{C}$ such that:

$$\begin{aligned} \det \begin{bmatrix} sI - A & -B \\ C & D \end{bmatrix} = 0 & \iff \begin{vmatrix} s-2 & 1 & -3 \\ -5 & s-3 & 2 \\ 4 & -1 & 0 \end{vmatrix} = 0, \\ & \iff 14s - 47 = 0 \end{aligned}$$

Therefore, we have the zeros at $s = \frac{47}{14}$.

- (c) The transfer function is given by

$$G(s) = C(Is - A)^{-1}B + D = \frac{14s - 47}{s^2 - 5s + 11}$$

which has poles and zeros equal to the obtained answers in questions (a) and (b).

- iii) (a) The poles of the system are any $s \in \mathbb{C}$ such that:

$$\begin{aligned} \det(sI - A) = 0 & \iff \begin{vmatrix} s-1 & -2 \\ 3 & s-4 \end{vmatrix} = 0, \\ & \iff (s-1)(s-4) + 6 = 0. \end{aligned}$$

Therefore, we have the poles at $s = \frac{5}{2} + i\frac{\sqrt{15}}{2}$, $s = \frac{5}{2} - i\frac{\sqrt{15}}{2}$.

- (b) The zeros are any $s \in \mathbb{C}$ such that:

$$\begin{aligned} \det \begin{bmatrix} sI - A & -B \\ C & D \end{bmatrix} = 0 & \iff \begin{vmatrix} s-1 & -2 & 0 \\ 3 & s-4 & -1 \\ 2 & 5 & 0 \end{vmatrix} = 0, \\ & \iff 5s - 1 = 0 \end{aligned}$$

Therefore, we have the zeros at $s = \frac{1}{5}$.

- (c) The transfer function is given by

$$G(s) = C(Is - A)^{-1}B + D = \frac{5s - 1}{s^2 - 5s + 10}$$

which has poles and zeros equal to the obtained answers in questions (a) and (b).

- iv) (a) The poles of the system are any $s \in \mathbb{C}$ such that:

$$\begin{aligned} \det(sI - A) = 0 & \iff \begin{vmatrix} s-1 & -2 \\ 0 & s-3 \end{vmatrix} = 0, \\ & \iff (s-1)(s-3) = 0. \end{aligned}$$

Therefore, we have the poles at $s = 3, s = 1$.

(b) The zeros are any $s \in \mathbb{C}$ such that:

$$\det \begin{bmatrix} sI - A & -B \\ C & D \end{bmatrix} = 0 \quad \Longleftrightarrow \quad \begin{vmatrix} s-1 & -2 & -1 \\ 0 & s-3 & 0 \\ 0 & 1 & 0 \end{vmatrix} = 0,$$

$$\Longleftrightarrow \quad 0 = 0$$

Therefore, we have no zeros. Note that the state space model is observable.

(c) The transfer function is given by

$$G(s) = C(Is - A)^{-1}B + D = 0$$

which has poles and zeros equal to the obtained answers in questions (a) and (b).

iv) (a) The poles of the system are any $s \in \mathbb{C}$ such that:

$$\det(sI - A) = 0 \quad \Longleftrightarrow \quad \begin{vmatrix} s-1 & 0 & 0 \\ 0 & s-2 & 0 \\ 0 & 0 & s-3 \end{vmatrix} = 0,$$

$$\Longleftrightarrow \quad (s-1)(s-2)(s-3) = 0.$$

Therefore, we have the poles at $s = 1, s = 2, s = 3$.

(b) The zeros are any $s \in \mathbb{C}$ such that:

$$\det \begin{bmatrix} sI - A & -B \\ C & D \end{bmatrix} = 0 \quad \Longleftrightarrow \quad \begin{vmatrix} s-1 & 0 & 0 & -1 \\ 0 & s-2 & 0 & 0 \\ 0 & 0 & s-3 & -1 \\ 1 & 0 & 1 & 0 \end{vmatrix} = 0,$$

$$\Longleftrightarrow \quad 2s^2 - 8s + 8 = 0$$

Therefore, we have 2 zeros at $s = 2$.

(c) The transfer function is given by

$$G(s) = C(Is - A)^{-1}B + D = \frac{2s^2 - 8s + 8}{s^3 - 6s^2 + 11s - 6}$$

which has poles and zeros equal to the obtained answers in questions (a) and (b).

9. SIR state-space model representation:

Given is the SIR (Susceptible-Infectious-Recovered) model,

$$\begin{aligned} \frac{dS}{dt} &= -\beta SI \\ \frac{dI}{dt} &= \beta SI - \gamma I \\ \frac{dR}{dt} &= \gamma I. \end{aligned}$$

This model is used in epidemiology to describe the spread of infectious diseases. It categorizes the population into susceptible (S), infectious (I), and recovered (R) individuals. For $\beta = 1$ and $\gamma = 2$, the model can be written as,

$$\begin{aligned} \dot{x}_1 &= -x_1x_2 \\ \dot{x}_2 &= x_1x_2 - 2x_1 \\ \dot{x}_3 &= 2x_2 \end{aligned}$$

Linearize this nonlinear model around equilibrium position $x^0 = [1 \ 0 \ 0]^\top$, and take $y = [x_1 \ x_2 \ x_3]^\top$, to arrive at the linearized model:

$$\begin{cases} \dot{x}^\delta(t) = Ax^\delta(t) + Bu^\delta(t) \\ y^\delta(t) = Cx^\delta(t) + Du^\delta(t). \end{cases}$$

Solution:

To linearize the nonlinear model we use,

$$A = \begin{bmatrix} \frac{\delta f_1}{\delta x_1} & \frac{\delta f_1}{\delta x_2} & \frac{\delta f_1}{\delta x_3} \\ \frac{\delta f_2}{\delta x_1} & \frac{\delta f_2}{\delta x_2} & \frac{\delta f_2}{\delta x_3} \\ \frac{\delta f_3}{\delta x_1} & \frac{\delta f_3}{\delta x_2} & \frac{\delta f_3}{\delta x_3} \end{bmatrix}$$

For,

$$\begin{aligned} \dot{x}_1 &= -x_1x_2 \\ \dot{x}_2 &= x_1x_2 - 2x_1 \\ \dot{x}_3 &= 2x_2 \end{aligned} \quad \text{this will give} \quad A = \begin{bmatrix} -x_2 & -x_1 & 0 \\ x_2 - 2 & x_1 & 0 \\ 0 & 2 & 0 \end{bmatrix} = \begin{bmatrix} 0 & -1 & 0 \\ -2 & 1 & 0 \\ 0 & 2 & 0 \end{bmatrix}$$

Since there is no u present in the system, $B = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$, and D is also equal to zero.

As output y is given to be $y = [x_1 \ x_2 \ x_3]^\top$,

$$C = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$